



LAMPIRAN



LAMPIRAN 1
NAMA SAMPEL

DAFTAR NAMA EMITEN YANG DIGUNAKAN SEBAGAI SAMPEL

NO	NAMA PERUSAHAAN	SINGKATAN
1	JAPFA	JPFA
2	GT Petrochem Industries Tbk.	ADMG
3	Asia Intiselera Tbk.	AISA
4	Argha Karya Prima Industry	AKPI
5	Alakasa Industrindo Tbk.	ALKA
6	Alumindo Light Metal Industry	ALMI
7	Asahimas Flat Glass	AMFG
8	Aqua Golden Missisipi	AQUA
9	Argo Pantes Tbk.	ARGO
10	Asiana Multikreasi Tbk.	ASIA
11	Astra International tbk.	ASII
12	Astra Otoparts Tbk.	AUTO
13	Sepatu BATA	BATA
14	BAT Indonesia	BATI
15	Primarindo Asia Infrastruktur Tbk.	BIMA
16	Branta Mulia Tbk.	BRAM
17	Berlina Tbk.	BRNA
18	Barito Pacific Timber	BRPT
19	Budi Acid Jaya	BUDI
20	Bayer Indonesia SB	BYSB

21	Cahaya Kalbar Tbk.	CEKA
22	Centex	CNTX
23	Charoen Pokphand Indonesia	CPIN
24	C.P. Prima Tbk.	CPBR
25	Citra Tubindo	CTBN
26	Davomas Abadi	DAVO
27	Delta Djakarta	DLTA
28	Dankos Laboratories	DNKS
29	Duta Pertiwi Nusantara	DPNS
30	Daya Sakti Unggul Corp. Tbk.	DSUC
31	Darya Varia Laboratoria Tbk.	DVLA
32	Dynaplast Tbk.	DYNA
33	Ekadharna Tape Indonesia	EKAD
34	Eratex Djaja Limited Tbk.	ERTX
35	Ever Shine Textille Industry	ESTI
36	Ekadharna Tape Indonesia	EKAD
37	Eterindo Wahanatama	ETWA
38	Fajar Surya Wisesa Tbk.	FASW
39	Miwon Indonesia	MWON
40	Mayora Indah	MYOR
41	Hanson Industri Utama Tbk.	MYRX
42	APAC Centertex Corp. Tbk.	MYTX

43	Nipress	NIPS
44	Panasia Filament Inti Tbk.	PAFI
45	Pan Brothers Tex. Tbk.	PBRX
46	Proctec and Gambler Indonesia	PGIN
47	Pelangi Indah Canindo Tbk.	PICO
48	Polysindo Eka Perkasa Tbk.	POLY
49	Prima Alloy Steel	PRAS
50	Prasidha Aneka Niaga	PSDN
51	Roda Vivatex	RDTX
52	Ricky Putra Globalindo Tbk.	RICY
53	Surabaya Agung Industry Pulp	SAIP
54	Sucaco Tbk.	SCCO
55	Schering Plough Indonesia	SCPI
56	Sari Husada Tbk.	SHDA
57	Surya Hidup Satwa	SHSA
58	Sierad Produce Tbk.	SIPD
59	Sekar Laut	SKLT
60	SMART Tbk.	SMAR
61	Semen Cibinong	SMCB
62	Semen Gresik Persero Tbk.	SMGR
63	Selamat Sempurna Tbk.	SMSM
64	Sorini Corporation	SOBI

65	Suparma Tbk.	SPMA
66	Sarasa Nugraha	SRSN
67	Sunson Textile Manufaktur Tbk.	SSTM
68	Siantar TOP Tbk.	STTP
69	Suba Indah	SUBA
70	Surya Dumai Industri Tbk.	SUDI
71	Sumalindo Lestari Jaya Tbk.	SULI
72	Tembaga Mulia Semanan	TBMS
73	Texmaco Jaya Tbk.	TEJA
74	Tifico	TFCO
75	Tirta Mahakam Plywood Industry	TIRT
76	Kasogi International Tbk.	GDWU
77	Goodyear Indonesia	GDYR
78	Gudang Garam	GGRM
79	Gajah Tunggal Tbk.	GJTL
80	Panasia Indosyntec	HDTX
81	HM Sampoerna	HMSP
82	Igarjaya	IGAR
83	Intikeramik Alamasri Industri	IKAI
84	Sumi Indo Kabel Tbk.	IKBI
85	Indomobil Sukses International	IMAS
86	Indal Aluminium Industry	INAI

87	Intanwijaya Chemical Indonesia	INCI
88	Indofood Sukses Makmur Tbk.	INDF
89	Indorama Syntetics	INDR
90	Indah Kiat Pulp & Paper	INKP
91	Indocement Tunggal Prakasa Tbk.	INTP
92	Jembo Cable Company Tbk.	JECC
93	Jakarta Kyoei Steel Works Tbk.	JKSW
94	Ades Alfindo	ADES
95	Jayapari Steel Corp. Ltd. Tbk.	JPRS
96	Karwell Indonesia	KRAW
97	GT Kabel Indonesia	KBLI
98	Kabelindo Murni	KBLM
99	Kedawung Setia Industrial Tbk.	KDSI
100	Keramika Indonesia	KIAS
101	Kedaung Indah Can	KICI
102	Kurnia Kapuas Utama	KKGI
103	Kalbe Farma	KLBF
104	Komatsu Indonesia	KOMI
105	Lion Metal Works	LION
106	Langgeng Makmur Plastic I Tbk.	LMPI
107	Lion Mesh P.	LMSH
108	Merck Indonesia Tbk.	MERK

109	Multi Bintang Indonesia	MLBI
110	Mulia Industrindo	MLIA
111	Mustika Ratu	MRAT
112	Pabrik Kertas Tjiwi Kimia Tbk.	TKIM
113	Surya Toto Indonesia	TOTO
114	Texmaco Perkasa Engineering Tbk.	TPEN
115	Tri Polyta Indonesia	TPIA
116	Trias Sentosa	TRST
117	Tempo Scan Pacific	TSPC
118	Wahana Jaya Perkasa	UGAR
119	Ultra Jaya Milk	ULTJ
120	Unggul Indah Cahaya Tbk.	UNIC
121	Unilever Indonesia	UNVR
122	Voksel Electric Tbk.	VOKS

LAMPIRAN 2
PERHITUNGAN KOREKSI BETA DENGAN METODE
FOWLER DAN RORKE



PERHITUNGAN KOREKSI BETA DENGAN METODE FOWLER & RORKE TAHUN 2000

JJFA	ADMG	AISA	AKPI	ALKA	ALMI	AMFG	AQUA	ARGO	ASIA	ASII	AUTO	BATA	BATI	BIMA	BRAM	BRNA	BRPT	BUDI	BYSB	CEKA
β4	-0.06203	0.16772	0.11971	-0.06814	0.12445	0.08997	-0.11266	0.00632	-0.28792	-0.06616	0.23223	-0.05750	-0.25386	0.11494	-0.19539	0.03033	-0.10103	-0.08716	0.04255	-0.33902
β3	-0.00236	0.5232	-0.06253	0.60400	0.83737	-0.03446	-0.11480	0.11122	-0.02603	-0.09755	-0.12521	0.02095	-0.02269	-0.24742	0.06540	-0.03904	0.13133	0.06711	0.06665	-0.04454
β2	0.03077	0.23142	-0.20828	0.32540	0.05006	-0.09843	0.10739	-0.23817	0.19513	0.16647	-0.06629	0.05162	-0.04298	0.06750	-0.20507	0.07749	0.01421	-0.24080	-0.11412	0.14237
β1	0.23800	0.07942	0.09659	-0.11915	0.60165	0.03355	0.13704	0.02829	0.17833	-0.36859	-0.19515	0.03128	0.13919	-0.12811	-0.26728	0.01638	-0.18802	-0.01816	-0.01057	-0.08314
β0	1.27382	0.93141	0.59151	0.70659	0.21210	0.89480	0.18108	-0.08654	1.55894	1.16073	1.25977	1.56033	0.41305	1.19977	1.18624	0.68529	1.55238	1.08539	0.15935	1.09219
β-1	0.23324	-0.05490	-0.09093	0.18920	-0.34615	-0.02246	-0.07615	-0.01571	-0.45886	-0.04432	-0.08463	0.31472	0.30700	-0.24573	-0.11520	-0.12887	-0.13096	0.01339	0.09671	-0.05873
β-2	0.13967	0.35966	0.09949	-0.37802	0.28781	0.29671	0.10682	-0.03255	0.18883	0.06812	0.18081	-0.21753	-0.16248	0.01278	-0.18330	0.03619	0.04573	0.31499	-0.22727	0.09276
β-3	0.11711	-0.08196	-0.32590	0.35366	0.01488	0.04873	-0.17941	0.03081	0.06379	-0.04346	0.04910	0.08181	-0.42172	-0.06987	0.27742	0.15705	-0.21931	-0.01109	0.08622	-0.25627
β-4	-0.06193	-0.19522	0.20252	-0.56372	-1.15825	-0.02537	-0.09826	-0.06784	-0.07165	-0.20778	-0.06793	-0.21692	-0.11272	0.04790	-0.04261	-0.05721	0.27550	0.06174	-0.09597	0.12002
1.87640	1.43900	0.42483	1.05234	0.83361	0.87128	0.36003	-0.10982	-0.10239	0.22206	0.89312	1.32016	0.18852	-0.08441	-0.29646	0.67091	0.76601	1.37447	1.17741	0.02702	0.69464

PERHITUNGAN KOREKSI BETA DENGAN METODE FOWLER & RORKE TAHUN 2001

JJFA	ADMG	AISA	AKPI	ALKA	ALMI	AMFG	AQUA	ARGO	ASIA	ASII	AUTO	BATA	BATI	BIMA	BRAM	BRNA	BRPT	BUDI	BYSB	CEKA
β4	0.12878	0.36385	-0.37491	-0.22721	0.19571	-0.08450	0.19603	-0.03574	-1.08546	-0.06594	-0.03734	0.25429	0.15688	-0.58366	-0.11455	-0.02371	0.08453	0.33507	-0.09122	0.12568
β3	0.51504	-0.27319	-0.06191	-0.17590	-0.55646	-0.06662	0.10347	-0.08501	0.19881	-0.04611	0.13158	-0.03231	-0.04142	-0.16173	0.43234	0.07885	-0.11445	0.26049	0.10716	0.04339
β2	0.17457	0.05137	0.30462	-0.32728	0.10853	-0.17733	0.18487	-0.15583	0.68448	0.26491	-0.03170	0.19384	-0.01532	0.26103	0.00590	0.07244	0.20452	0.03374	-0.12918	0.05054
β1	0.84440	0.21284	-0.09508	-0.04652	0.05411	-0.04521	0.04905	0.01342	-0.28088	0.07825	-0.10629	-0.02383	-0.09781	-0.04410	0.20852	-0.23421	-0.00279	-0.19672	-0.11646	
β0	0.45653	0.44214	-0.03622	0.27933	-0.28470	0.86971	0.63614	0.22858	0.21734	0.78040	2.17485	1.56014	0.24852	0.18791	0.16877	0.22704	0.49103	1.36240	0.69540	0.83058
β-1	-0.83651	0.01053	-0.04857	0.27851	-0.09690	-0.32125	0.12796	-0.13368	0.00974	-0.08386	-0.03653	0.01574	-0.15107	0.09347	-0.07535	-0.17307	0.32191	0.51794	0.24244	0.03550
β-2	-0.08799	0.26950	0.05337	0.18125	0.60361	0.33987	-0.03516	-0.05858	0.12884	0.24133	-0.15186	-0.25412	-0.04348	-0.11455	0.08753	0.57279	-0.17488	0.10522	0.15910	-0.10983
β-3	-0.41658	0.02546	-0.07038	-0.14399	0.37852	-0.20381	0.22398	0.02847	-0.06917	-0.25473	-0.11752	-0.08990	0.09475	0.67041	-0.06818	0.12541	0.02120	-0.01355	-0.15389	0.01461
β-4	0.50371	-0.11423	-0.04672	0.31196	-0.40204	0.02972	0.04936	-0.22366	0.00361	-0.10322	0.20618	-0.02007	0.11217	0.14854	-0.34190	-0.15169	-0.30080	-0.04334	-0.20438	0.09037
1.00209	0.98086	-0.32664	0.65669	-0.40195	0.73185	1.13445	0.21490	0.03416	0.23086	2.28204	1.41647	0.41606	0.41079	-0.31330	0.70642	0.84017	1.67670	1.38304	0.24811	1.27189

PERHITUNGAN KOREKSI BETA DENGAN METODE FOWLER & RORKE TAHUN 2002

JJFA	ADMG	AISA	AKPI	ALKA	ALMI	AMFG	AQUA	ARGO	ASIA	ASII	AUTO	BATA	BATI	BIMA	BRAM	BRNA	BRPT	BUDI	BYSB	CEKA
β4	0.12000	-0.07356	0.20500	-0.11800	0.08485	0.12600	-0.14600	0.08090	0.00598	0.56100	-0.25500	0.12200	-0.06159	0.26000	-0.11500	0.08013	-0.01677	0.41600	-0.16600	0.09381
β3	0.26100	0.00490	0.00693	0.31200	0.22700	-0.04843	-0.01790	0.09724	-0.04435	0.09556	0.07680	-0.00608	-0.03875	-0.20900	-0.15900	-0.25800	-0.00110	-0.11000	0.00150	-0.08075
β2	0.05183	0.21300	0.11400	-0.43480	-0.01544	0.04556	-0.03992	-0.04211	-1.80000	0.10500	0.19900	0.01502	0.01390	-0.12800	0.01297	0.16800	-0.11600	-0.01894	0.14800	-0.11400
β1	0.14300	-0.54700	0.70500	-0.18000	0.32400	0.14400	0.25300	-0.07343	-0.07745	2.00400	0.09943	0.00133	0.03449	-0.09713	0.40100	-0.08764	0.05423	0.13000	0.18900	0.30600
β0	-0.17600	0.48600	0.59800	0.96400	0.59500	0.25000	0.10000	0.08945	-0.13400	-0.60100	-0.01898	0.33600	0.09702	0.24600	-0.06866	-0.09892	-0.31000	0.31000	0.18900	0.30600
β-1	-0.46700	0.35800	-0.09770	-0.17400	0.72700	0.12000	-0.01777	0.18000	-0.01917	0.07777	-0.12400	0.29900	0.08835	-0.07031	0.04555	0.00339	0.17800	0.04058	0.47100	0.17400
β-2	0.67800	0.17400	0.27500	-0.11900	-0.27900	-0.01022	-0.01530	-0.00612	-0.09533	0.72900	0.09634	-0.08742	0.14000	0.13700	0.06929	0.21500	-0.07526	0.07041	-0.24200	0.18900
β-3	0.38800	-0.10700	-0.54600	-0.04310	-0.37900	0.11000	0.19300	-0.09823	0.05718	-0.52400	0.00907	0.07200	-0.05405	0.02560	0.22700	-0.23200	0.32100	0.12000	0.28200	-0.01929
β-4	-0.33900	-0.05761	-0.16800	0.09761	0.04885	-0.19700	0.09562	-0.09601	-0.06084	-0.10100	0.23600	-0.09128	0.00646	0.09314	-0.00422	0.15300	-0.45700	-0.00844	-0.38800	-0.07737
0.66716	0.46360	1.10339	1.16573	1.33273	0.54993	0.69749	-0.03612	-0.13622	0.80306	0.99653	0.69641	0.46982	-0.03647	0.39726	0.33365	-0.36838	0.90224	0.31313	0.60289	

CNTX	CPIN	CPBR	CTBN	DAVO	DLTA	DNKS	DPNS	DSUC	DVLA	DYNA	EKAD	ERTX	ESTI	ETWA	FASW	GDWU	GDYR	GGRM	GJTL	HDTX	HMSP
-0.1896	0.6306	0.2124	0.0001	-0.0704	-0.0665	0.0697	-0.0137	-0.0142	0.0594	0.1282	-0.0206	0.0537	-0.1887	0.0566	0.0376	0.1817	-0.1009	-0.0151	-0.0177	-0.3964	-0.0091
-0.0823	0.0463	-0.0794	0.0120	0.1936	-0.1579	0.1435	-0.0263	0.1928	-0.0608	0.0103	-0.1905	0.2810	-0.1743	0.1445	0.1780	0.5022	0.0986	-0.0636	-0.0217	-0.3878	-0.0022
0.1917	-0.1931	0.0237	0.0462	-0.0074	0.5504	-0.2004	0.0582	-0.0805	0.2439	-0.0975	0.1360	0.2579	-0.1150	-0.1183	-0.4687	-0.4682	0.0695	0.2809	0.0576	0.0576	0.1092
-0.3037	0.2215	-0.2927	0.0076	-0.0437	-0.2235	0.0498	0.0634	0.2489	0.1142	0.0394	-0.3902	0.0693	0.1690	0.1413	-0.5902	-0.2665	-0.0398	0.1859	-0.2818	0.0332	0.2163
1.0479	1.4992	1.3221	0.0426	0.2520	0.2064	1.0364	0.6316	0.9489	0.8081	1.0946	1.4431	0.3548	0.5611	0.7727	0.0884	0.0860	0.0517	1.3204	1.5709	0.5876	1.2452
1.3560	0.0690	0.1195	-0.0002	0.0434	0.0776	-0.0892	0.3107	-0.1779	0.0493	-0.0959	-0.4491	0.1210	-0.1123	-0.1137	-0.6153	0.1287	0.1830	0.0683	-0.0977	0.1227	0.0223
0.2834	0.1034	0.0073	-0.0127	-0.0397	0.2241	0.0192	-0.0310	-0.1634	0.1653	-0.0362	-0.2564	0.2251	0.0312	0.0846	0.2492	0.2144	-0.0387	-0.0344	0.2977	0.0967	-0.1214
-0.3483	0.1528	0.2492	0.0026	-0.1014	0.0310	0.1247	-0.2649	0.1545	-0.1058	-0.0436	-0.2487	0.2251	0.0312	0.0846	0.2492	-0.2637	0.0298	0.1191	0.0401	-0.0058	0.1882
-0.6406	0.1428	0.2342	-0.0877	0.0078	0.0117	0.0704	0.1765	-0.1014	-0.0136	0.0425	0.1963	0.0376	-0.3174	0.1443	-0.2860	-0.1331	0.0896	0.1166	-0.0937	-0.0267	0.0967
0.3464	2.1447	1.7414	0.0832	0.2382	0.6876	1.2786	0.8974	0.9127	0.8974	1.0022	0.6763	0.8547	-0.4036	1.1727	0.1227	0.6649	0.3182	1.7372	1.8947	0.1313	1.7110

CNTX	CPIN	CPBR	CTBN	DAVO	DLTA	DNKS	DPNS	DSUC	DVLA	DYNA	EKAD	ERTX	ESTI	ETWA	FASW	GDWU	GDYR	GGRM	GJTL	HDTX	HMSP
-0.1579	-0.2862	0.1788	-0.0295	-0.8713	0.0364	0.1861	0.1547	0.2017	-0.0689	0.0243	0.0354	0.0848	-0.0298	0.3419	0.0834	0.1509	-0.0029	-0.0294	0.0284	-0.2401	-0.4115
0.0535	0.1265	-0.3444	-0.0071	0.2724	-0.0702	-0.2789	-0.2102	-0.2512	-0.3545	0.1051	0.0275	-0.1628	0.1189	0.6126	-0.0110	-0.0461	0.0223	0.0020	0.0178	-0.2515	-0.2107
0.0465	0.4501	-0.3714	0.0026	-0.3827	-0.0153	0.1133	0.0017	0.0430	0.4273	-0.1503	0.0428	0.1785	0.0657	-0.2479	0.1885	-0.5694	0.0612	0.0163	0.0608	0.2658	-0.0370
0.0747	0.1271	0.0249	0.0180	-0.1885	-0.0086	0.1373	-0.0130	0.1441	-0.0089	0.2110	0.0182	-0.0979	-0.0743	-0.5104	-0.2464	-0.1729	-0.0007	0.0492	0.0170	-0.1670	0.3284
0.4136	0.5927	0.8970	0.0301	0.9043	0.0162	0.7648	0.7921	0.0513	0.3027	1.0744	0.6066	0.8248	0.7754	0.7236	0.6119	1.6428	0.1202	1.2121	1.3478	0.0122	1.2967
0.0458	-0.3497	0.1048	0.0103	-0.0697	-0.0324	-0.0763	0.0102	-0.0547	-0.0199	-0.0495	0.0768	-0.0488	0.0832	-0.1393	-0.0527	0.3423	0.0940	0.0256	-0.0812	-0.1791	-0.0361
0.1038	0.2104	0.0531	0.0134	0.1352	-0.0691	0.1715	-0.0339	0.0487	-0.1584	0.3067	0.0052	-0.0478	-0.0567	0.0817	-0.0028	-0.4497	-0.0533	0.0923	0.0514	0.0604	0.3716
-0.1028	0.0530	-0.0803	0.0244	-0.6576	0.0513	-0.0627	-0.1501	0.1542	0.0180	0.0842	-0.1891	0.0781	0.0288	-0.2925	-0.1542	0.3807	0.0187	-0.1053	-0.0976	0.0011	0.2303
0.0945	0.4334	0.0550	-0.0134	0.0456	0.0237	-0.0276	0.0399	0.0116	0.0887	0.1920	0.1817	0.0079	0.1972	0.1640	0.0750	0.2450	-0.1061	-0.0279	-0.1041	0.0412	0.0956
0.5780	1.3288	0.4998	0.0672	-0.7081	-0.0048	0.9144	0.6888	0.3238	0.1888	1.7719	0.7702	0.7885	1.0847	0.9498	0.4708	1.4775	0.1661	1.2436	1.2479	-0.4367	1.6604

CNTX	CPIN	CPBR	CTBN	DAVO	DLTA	DNKS	DPNS	DSUC	DVLA	DYNA	EKAD	ERTX	ESTI	ETWA	FASW	GDWU	GDYR	GGRM	GJTL	HDTX	HMSP
0.0634	0.0203	0.0162	0.0006	0.6360	0.1800	0.2420	0.2000	-0.5720	0.1600	-0.0816	0.0369	-0.0874	0.0811	-0.0108	0.0604	0.3930	-0.1450	-0.0680	0.3210	-0.1570	-0.0923
0.0307	-0.0036	0.0118	-0.0021	-0.1310	-0.0123	-0.0840	-0.1680	-0.0267	-0.1970	-0.0126	-0.3630	0.3070	0.0218	-0.0152	-0.0243	0.4400	0.1090	-0.0510	-0.1690	-0.2720	-0.0976
-0.1410	0.0102	0.0248	0.0064	0.1290	0.0224	0.0698	0.2830	-0.1970	-0.0921	0.0266	0.0235	0.2970	-0.1710	-0.3800	0.0463	0.5030	0.1540	0.0750	0.0849	0.1650	-0.1290
0.2560	0.0152	0.0268	-0.0080	0.4410	-0.0432	0.0577	0.2850	-0.0500	0.1120	0.2720	0.1900	-0.0028	-0.0543	0.0847	-0.2710	-0.1860	0.1570	0.0582	-0.0916	-0.0716	0.2650
0.2630	0.0114	-0.0212	0.0047	0.2220	0.1550	0.6150	0.2730	0.2810	0.2840	0.1970	-0.1280	0.2540	0.1870	0.3040	0.1670	-0.3310	0.0582	0.3350	1.0250	0.0626	0.5110
-0.0161	-0.0082	0.0575	-0.0015	0.0659	-0.0637	-0.1130	-0.1420	0.1810	-0.0951	-0.0036	0.1110	-0.1040	-0.2200	0.2890	0.0149	-0.6400	0.1130	-0.0010	0.0868	0.0726	-0.1050
-0.1120	-0.0017	0.0281	-0.0021	0.1730	0.1080	0.3820	-0.1620	0.5910	-0.1140	0.2490	0.3300	-0.0214	-0.1670	-0.2660	-0.0146	2.1190	0.1310	0.0190	0.2420	-0.1550	-0.0843
0.1120	0.0080	0.0145	-0.0037	-0.2790	-0.0359	-0.0481	0.1440	-0.7340	0.2090	0.0321	0.1210	0.1420	0.0407	-0.1750	-0.1330	-2.1790	-0.1820	0.1330	-0.1740	0.0612	-0.0502
-0.0848	0.0054	-0.0643	-0.0027	-0.2430	-0.0753	0.0051	-0.3970	0.0831	0.1240	-0.1810	0.0645	0.1560	-0.1650	-0.4260	-0.0630	0.2110	0.1790	-0.0132	-0.1530	0.0812	-0.0996
0.4698	0.0636	0.0982	0.0009	0.8772	0.2210	1.0943	0.3468	-0.8407	0.3622	0.4648	0.3882	0.9246	-0.4378	-0.6640	-0.2171	0.2892	0.6733	0.8128	1.3644	-0.4012	0.3273

IGAR	IKAI	IKBI	IMAS	INAI	INCI	INDF	INDR	INDS	INKP	INTP	JECC	JKSW	ADES	JPRS	KRAW	KBLI	KBLM	KDSI	KIAS	KICI	KKGI
0.16429	-0.18915	0.00115	-0.00821	-0.02270	-0.03612	-0.14678	0.10427	-0.09474	0.15870	0.16621	-0.15889	-0.33803	0.67208	0.12052	-0.00283	0.02572	0.23244	-0.09386	-0.37699	0.10811	-0.44198
0.23020	0.25056	0.09903	0.07621	0.06392	-0.03100	-0.06104	0.20529	-0.02001	-0.18968	0.07588	0.08105	-0.05991	0.10681	0.25957	0.22238	-0.14382	-0.40092	0.22238	0.12416	0.04344	0.34730
-0.54002	-0.27812	-0.18241	0.00660	-0.04546	-0.08052	-0.12013	0.08502	-0.02946	0.07272	0.03832	0.03920	-0.52127	-0.23488	0.40453	0.01068	-0.11326	-0.28016	0.06837	0.03220	-0.03803	0.11552
0.52056	0.32631	0.10802	0.01547	0.13228	0.07764	-0.25844	0.08341	-0.14063	0.18996	0.18924	0.01025	0.34092	0.13986	0.53579	0.10665	0.21648	-0.28792	-0.14021	0.00908	-0.16484	-0.05349
1.03963	1.16053	0.11705	0.18385	0.52425	0.62685	1.06826	0.88625	0.56007	1.73304	1.88441	0.30314	0.96948	0.74201	0.75967	0.60547	1.56786	0.84085	1.80933	0.55462	0.24888	1.21492
-0.39434	-0.22638	0.15402	-0.46563	-0.16520	0.08548	-0.22482	-0.04430	-0.01682	-0.02485	0.32180	-0.37761	-0.28683	-0.41400	0.10717	0.20398	0.06908	-0.25557	-0.07115	-0.03808	0.26546	-0.10413
-0.09575	0.06229	0.32443	0.27118	0.24094	-0.18689	-0.02662	-0.00580	-0.21477	-0.23484	-0.10920	-0.21313	0.56217	0.15574	0.21726	0.59140	-0.07683	-0.02828	-0.05469	-0.07481		
0.24806	0.01986	0.02453	0.18669	0.07699	0.25647	-0.13296	-0.07580	0.08544	-0.11608	0.17447	0.66024	-0.11764	-0.11764	0.07439	0.15270	-0.01741	-0.15805	-0.29073	-0.26101	0.20932	0.09188
0.03809	-0.27908	-0.03168	0.08634	0.09682	0.08399	-0.25825	0.09401	-0.10472	-0.16769	0.50116	-0.18398	0.12520	-0.02437	0.13942	-0.54827	-0.32334	0.06667	0.08204	0.14523	0.15400	
1.26361	0.89472	0.68272	0.31746	0.90613	0.70625	0.32015	1.00624	0.33491	1.64901	0.18820	0.31096	1.24987	0.61876	1.63907	1.65879	1.32087	0.88812	1.73415	0.14935	0.77197	1.26180

IGAR	IKAI	IKBI	IMAS	INAI	INCI	INDF	INDR	INDS	INKP	INTP	JECC	JKSW	ADES	JPRS	KRAW	KBLI	KBLM	KDSI	KIAS	KICI	KKGI
0.06396	-0.08260	0.14608	0.14367	0.19981	0.07655	-0.00195	-0.07699	0.00598	0.09632	0.08988	-0.00985	-0.37304	-0.38049	-0.24374	0.07695	0.07695	-0.14369	-0.00632	0.00000	-0.19922	0.46528
0.24894	0.14195	0.10622	-0.13528	0.21173	-0.01134	-0.16528	0.18827	0.34910	-0.71263	0.12896	0.21364	0.37433	0.23858	-0.74017	-0.30752	-0.30752	-0.21166	-0.00778	0.00000	0.21661	0.09037
-0.20742	-0.04043	-0.27143	-0.40676	-0.31664	0.07084	0.16516	0.01728	-0.12477	-0.49237	-0.28963	-0.01234	-0.07233	-0.22716	0.26980	0.22577	0.22577	0.09275	0.01402	0.00000	0.06374	-0.15765
0.23910	0.11779	0.29321	0.09560	0.32717	0.08634	-0.11659	-0.10038	-0.27646	0.12548	-0.03251	0.17559	0.17419	0.07481	0.01951	-0.07615	-0.07615	-0.20496	0.27778	0.00000	0.84308	0.00853
1.08562	0.49667	0.42814	-0.08742	0.57047	0.32483	1.16965	0.99490	0.21315	1.23303	0.87882	0.50094	1.61696	1.04820	0.33271	0.46323	0.46323	0.34795	0.39753	0.00000	-0.08589	-0.10389
0.02570	0.50129	0.42266	-0.18367	0.28479	0.23775	0.01837	0.09156	0.22447	0.20143	0.26874	-0.30838	-0.52542	-0.25068	0.33314	0.02890	0.02890	-0.42402	-0.05972	0.00000	-0.24322	0.24086
-0.29284	-0.23875	-0.01266	-0.09660	-0.45667	-0.15728	-0.01881	0.23284	0.06429	0.35259	-0.09342	-0.17318	0.54384	0.06810	0.11417	0.07499	-0.14529	0.00576	0.00000	0.01985	0.12280	
0.33300	0.23538	0.23562	0.34815	0.01181	0.10111	-0.02412	0.22484	-0.17397	-0.29076	-0.00417	-0.11705	1.55535	1.48870	0.48276	0.04322	0.04322	0.01885	0.08119	0.00000	-0.06943	-0.00744
0.00505	0.05078	-0.23952	-0.00114	-0.40604	0.09772	-0.01979	-0.30025	0.24988	0.77039	0.15589	0.58923	-0.03847	0.21941	-0.33419	-0.03188	-0.03188	0.36107	-0.12010	0.00000	0.20257	-0.10941
1.60676	1.11864	1.12263	-0.34242	0.45789	0.80802	1.01074	1.27190	0.49776	1.26146	1.07284	0.76981	1.88898	0.93985	0.28356	0.49463	0.49463	-0.33801	0.69840	0.00000	0.76112	0.60818

IGAR	IKAI	IKBI	IMAS	INAI	INCI	INDF	INDR	INDS	INKP	INTP	JECC	JKSW	ADES	JPRS	KRAW	KBLI	KBLM	KDSI	KIAS	KICI	KKGI
0.11000	-0.28000	0.12900	0.13600	-0.09335	0.09917	0.17600	-0.06743	-0.04729	0.03303	0.16900	0.30800	-0.14000	-0.03158	0.32800	-0.02906	0.11600	0.01341	0.00000	0.21300	-0.00073	
0.39600	0.38500	0.02761	0.07720	-0.02721	-0.42100	-0.04822	0.01046	-0.01824	0.30100	-0.01890	-0.13200	-0.00390	0.05251	0.12800	0.00950	-0.02402	0.14100	-0.07388	0.00000	-0.16100	-0.06700
-0.29300	-0.25000	-0.01005	0.36000	0.08399	0.01129	-0.00400	-0.03405	0.26100	0.11000	0.17800	-0.09482	0.40400	-0.01700	-0.04529	0.20000	0.15800	-0.05704	0.14600	0.00000	0.23400	0.09706
0.44500	-0.15800	-0.25900	-0.30100	-0.00158	0.31100	1.45000	0.29200	0.17700	0.19700	-0.12500	0.18700	0.36800	0.36700	-0.32500	0.08727	0.04457	-0.40500	-0.00541	0.00000	-0.12500	0.09516
0.52100	0.27500	0.17400	0.24000	0.06424	0.07991	0.53600	0.46500	0.21200	0.40000	0.48000	0.25100	0.33900	0.32700	-0.10400	0.12000	0.29700	0.20800	0.05121	0.00000	0.27700	0.13800
-0.19400	0.05505	-0.10100	-0.06566	-0.02805	-0.02612	0.07572	0.12700	0.01750	0.06345	0.16100	-0.12500	-0.08761	-0.01431	0.01587	0.02987	0.07324	-0.07552	0.13100	0.00000	0.02658	-0.01188
-0.25500	-0.21500	-0.10800	-0.00047	0.10900	0.40100	0.16000	0.11000	0.15600	-0.12900	0.05205	-0.15100	0.09057	-0.16200	0.11500	0.14900	0.02229	-0.24500	0.13600	0.00000	0.04800	0.03119
0.14900	-0.06088	0.13600	-0.00463	0.00912	0.10500	-0.01136	0.04261	-0.01925	-0.07672	-0.14100	0.02100	0.03268	0.26000	0.08022	-0.25700	-0.05000	0.08704	0.09441	0.00000	0.09727	-0.09847
0.05221	0.54800	-0.34400	0.23200	0.03598	-0.02721	-0.18100	0.21900	0.12500	0.06355	-0.02885	0.27200	0.10300	-0.00845	0.11200	0.06374	-0.02596	-0.10200	-0.09726	0.00000	-0.05009	-0.01779
0.90738	0.28048	-0.35660	0.21388	0.18793	0.55078	0.86304	1.17967	0.86488	0.87868	0.89246	0.47080	1.04216	0.77717	0.24488	0.37287	0.60193	0.28668	0.40494	0.00000	0.44636	0.17085

KLBF	KOMI	LION	LMPI	LMSH	MERK	MLBI	MLIA	MIRAT	MWON	MYOR	MYRX	MYTX	NIPS	PAFI	PBRX	PGIN	PICO	POLY	PRAS	PSDN	RDTX
-1.1074	0.11876	0.18241	0.07263	0.25277	0.01045	-0.00469	-0.23284	-0.02680	0.29442	0.05496	-0.16203	-0.16577	-0.05317	0.14008	0.09349	-0.01469	-0.00320	0.36625	-0.35936	0.28240	0.06477
-0.17529	-0.15142	0.10508	-0.28688	-0.16077	0.02907	0.11270	0.06175	-0.25048	-0.27859	-0.11236	0.05907	-0.26135	0.17210	-0.65508	-0.18431	-0.02227	0.40539	0.04200	0.24568	0.19732	0.03902
0.03902	0.10285	0.05425	0.05104	-0.02408	-0.14371	-0.12568	-0.05317	-0.13216	0.32383	0.06978	-0.31240	0.01695	-0.25827	-0.21486	-0.05343	0.01157	-0.09987	0.12697	0.26711	-0.44872	-0.00764
-0.11548	-0.00445	-0.08392	0.16914	-0.16538	0.16064	-0.01601	0.33816	-0.09655	0.19401	-0.20819	-0.16034	-0.44380	0.06868	0.13285	0.03735	-0.02480	0.00024	0.26713	0.34169	-0.44872	-0.00764
1.40478	1.07942	0.23843	1.09129	0.09527	0.39448	0.03778	1.08087	0.37593	0.57309	1.47038	1.07229	1.75751	0.99737	0.31504	0.14343	-0.04176	1.28968	1.48672	0.23773	0.14510	0.41876
0.01273	-0.05346	0.36003	-0.01439	-0.06692	-0.13670	0.08796	0.17291	0.24790	-0.29867	0.63505	0.39299	1.2361	0.20479	0.14655	-0.00395	0.21061	0.18857	0.11281	0.03051	-0.05679	
0.01908	0.19331	0.07727	0.06727	-0.03236	0.05029	-0.07283	-0.12370	0.03857	0.13038	0.02703	0.19934	0.39300	-0.21734	0.52808	0.08342	-0.02191	0.56827	0.08010	-0.26582	-0.02855	0.01704
-0.04210	0.03612	0.07187	-0.16834	-0.06172	-0.14344	0.06190	-0.16700	-0.19458	-0.06420	0.08965	-0.19462	-0.02023	0.32933	0.66961	-0.22013	0.01008	-0.44118	-0.17123	-0.02819	-0.27887	-0.05579
0.03416	-0.12246	0.03429	0.04583	0.12425	-0.24005	-0.04720	-0.10180	-0.39548	-0.06362	0.10304	0.37727	0.22577	-0.22455	-0.01238	-0.10171	0.01288	0.23013	-0.80210	0.36001	0.04483	0.00294
1.08876	1.18185	0.97028	0.89840	-0.04936	0.02010	0.04266	1.07488	0.77167	1.63784	1.39624	1.81188	0.67003	0.49488	-0.03687	-0.09163	2.08524	1.60310	0.67896	0.37839	0.90359	0.90359

KLBF	KOMI	LION	LMPI	LMSH	MERK	MLBI	MLIA	MIRAT	MWON	MYOR	MYRX	MYTX	NIPS	PAFI	PBRX	PGIN	PICO	POLY	PRAS	PSDN	RDTX
0.15729	-0.07606	0.03813	0.22558	-0.04714	0.14006	-0.17716	0.14859	0.06314	0.01222	0.03928	-0.44940	-0.13437	0.01747	-0.26972	0.20741	0.00000	-0.12068	-0.05420	0.09787	-0.57630	0.07237
0.10601	-0.03751	-0.03240	-0.08698	-0.10753	0.02734	0.12680	0.02822	-0.19648	0.03902	0.01889	-0.08070	-0.22114	0.17212	0.04635	-0.00260	0.00000	0.17484	0.15827	0.04261	-0.27897	0.10972
0.11806	0.03596	0.35148	-0.23941	0.14718	0.04436	-0.12012	-0.06202	0.04841	0.03888	-0.11834	0.21486	0.03546	-0.00912	0.18427	0.00000	0.27224	-0.00125	-0.09867	0.54877	0.18492	-0.06113
-0.06113	0.00027	-0.12822	0.64705	-0.11623	-0.06256	0.03553	0.09786	0.10950	-0.02660	0.27298	0.20947	0.16391	-0.26649	-0.10410	-0.02031	0.00000	-0.23544	0.11416	0.00429	0.29267	0.08003
1.33939	1.06775	0.16232	0.21424	0.17877	0.39778	0.17544	0.76359	0.68205	-0.09448	1.29017	0.98272	0.70036	0.02621	0.11136	0.22940	0.00000	0.71075	1.26524	0.31833	0.28249	0.07780
-0.09655	0.17074	0.12711	0.13412	0.10787	0.07151	-0.03568	0.04490	0.01611	0.08525	-0.14248	-0.35073	-0.25256	-0.26768	0.15600	0.02534	0.00000	0.50458	0.06908	-0.08456	0.09185	0.10191
-0.07585	-0.13147	0.07177	-0.05358	-0.09815	0.00943	-0.21514	0.07625	0.9827	0.00292	-0.03790	0.65983	0.13106	-0.00032	0.17463	-0.17518	0.00000	-0.08197	-0.05103	-0.05338	0.23621	0.04756
-0.00873	-0.03382	0.32859	-0.06121	0.02854	0.01459	-0.03638	0.12966	-0.00232	0.10555	0.09563	-0.49660	-0.00037	0.24829	0.01612	0.06832	0.00000	0.29649	0.05403	-0.01742	0.44543	-0.06630
-0.07766	0.08701	0.16328	0.54876	-0.15346	-0.07704	-0.13770	-0.18338	0.11641	-0.07475	0.02376	0.00828	0.04932	0.08785	-0.06059	0.01427	0.00000	0.02489	0.35193	-0.06910	-0.46333	0.06954
1.39789	1.08516	1.05142	1.24860	-0.03710	0.56689	-0.27311	1.00868	0.92094	0.18780	1.61699	0.43632	0.66230	0.02607	0.10099	0.60327	0.00000	1.65076	1.86912	0.13886	0.71592	0.66047

KLEF	KOMI	LION	LMPI	LMSH	MERK	MLBI	MLIA	MIRAT	MWON	MYOR	MYRX	MYTX	NIPS	PAFI	PBRX	PGIN	PICO	POLY	PRAS	PSDN	RDTX
0.09534	0.00274	-0.01818	0.31900	-0.12500	0.07334	0.12000	0.19100	0.21100	-0.22000	0.31500	0.45200	0.02739	0.77400	0.38300	-0.09889	0.14500	0.33400	0.14300	0.05997	0.27400	-0.03782
0.04377	0.00179	-0.11900	-0.28600	-0.18100	0.21900	0.19900	0.24300	0.36900	0.37200	-0.01250	-0.06730	0.10700	-0.58700	-0.08121	-0.00156	0.17000	0.47900	0.16900	-0.03872	-0.04528	0.06638
0.12400	-0.05902	0.13800	0.19800	-0.22100	0.14300	0.14700	-0.16700	0.09322	0.15100	0.09790	-0.46300	-0.33100	0.38200	0.00911	-0.03398	0.11700	0.43700	0.34700	0.05288	-0.13300	0.08900
0.17400	0.16300	-0.01127	0.56200	0.21300	-0.17700	-0.19400	-0.17700	0.72200	0.39500	0.06993	0.31700	-0.83700	-0.04329	-0.07600	-0.37400	0.04327	-0.24400	0.26500	-0.14600	0.31900	0.00746
0.38800	0.19600	0.19200	0.16800	-0.06850	0.26100	0.13300	0.96000	0.19000	-0.36600	0.67100	1.21400	1.91900	0.36600	-0.06297	0.46600	0.05513	0.27400	0.49000	0.10100	0.12400	0.07483
0.03143	0.16700	-0.06022	-0.15700	-0.16900	-0.03923	0.00092	-0.50200	-0.04238	0.02849	-0.19200	0.34000	-0.58000	0.31100	0.09897	0.01492	0.10600	0.82300	-0.06329	0.28000	-0.05400	-0.05103
-0.06946	-0.09478	0.01913	-0.14200	-0.43800	0.06119	0.00480	0.04687	-0.06759	0.11100	-0.47500	0.48100	-0.46400	0.70500	0.46400	0.00385	0.00812	-0.24900	-0.29400	-0.10800	0.06314	0.05103
0.00480	-0.10785	0.01032	-0.02781	0.31400	-0.00245	-0.00375	-0.31900	-0.00639	0.09108	-0.11700	-0.05616	0.14400	-0.09267	0.01546	-0.14900	0.03885	0.03910	-0.27900	0.06246	-0.07104	0.20700
0.05479	0.07932	0.08441	-0.04703	-0.02356	0.16400	0.05274	0.04137	0.18900	-0.17900	0.10000	-0.08344	-0.09655	-0.07264	-0.38300	0.42500	0.03438	-0.30100	-0.15500	0.00929	-0.42000	0.03986
0.82976	0.44284	0.22767	0.56417	-0.87968	1.01895	0.44285	1.16007	1.26908	0.17697	1.21646	0.61067	0.79220	0.79896	-0.34449	0.31906	0.60173	0.54696	1.85909	-0.21218	0.68432	0.18170

RICY	SAIP	SCCO	SCPI	SHDA	SHSA	SIPD	SKLT	SMAR	SMCB	SMGR	SMSM	SOBI	SPMA	SRSN	SSTM	STTP	SUBA	SUDI	SULI	TBMS	TEJA
-0.21616	-0.11082	-0.40776	-0.17417	-0.05288	0.18790	-0.09466	-0.26112	-0.13928	-0.00439	-0.06477	-0.18062	-0.11719	-0.26618	0.62291	0.00373	0.15123	0.09592	-0.07691	-0.31218	0.12748	-0.01389
0.10534	-0.67837	-0.21815	0.03532	0.10221	0.45053	0.62367	0.00409	-0.01189	0.24005	-0.02164	0.16886	0.21435	0.13020	0.19294	0.02262	0.23288	0.03704	0.04247	0.20026	0.01644	0.01644
0.08315	0.06989	-0.36358	0.00088	0.01883	-0.23721	-0.63363	0.03717	-0.04778	-0.15576	-0.20232	0.05900	0.46927	-0.15715	-0.04547	-0.28458	-0.19583	0.04747	-0.06849	0.00604	-0.14436	0.01589
0.13180	-0.28397	-0.25189	0.06931	-0.03412	0.07588	0.13022	0.23716	0.03790	-0.31523	0.07227	-0.10239	-0.07967	-0.05707	-0.08418	-0.13720	-0.77655	-0.03038	-0.13624	0.02630	0.02358	-0.03082
0.98576	0.65563	0.66189	0.07493	0.12281	0.86008	1.28214	0.51538	0.62602	1.84218	1.14726	0.65012	0.78378	0.94433	-0.22190	0.75353	0.67208	1.44962	0.19251	1.29016	0.59533	-0.03082
-0.15739	0.12602	0.05270	-0.02469	-0.08805	0.39446	-0.57277	0.05700	-0.01047	1.32324	0.04087	-0.04396	-0.28040	0.02481	0.03256	0.23054	-0.51578	-0.13097	0.29272	0.00505	-0.21678	0.02630
-0.23025	0.05933	-0.05676	-0.11388	-0.05434	0.03887	0.20796	-0.08052	0.14312	-0.10705	-0.12052	0.00628	-0.10480	-0.08916	-0.04487	-0.08272	-0.04645	0.41800	-0.11528	0.24937	-0.15328	0.06615
0.04710	-0.58195	0.10665	0.01207	-0.03270	0.18770	-0.15406	-0.09219	-0.08026	0.10362	-0.07511	-0.02501	-0.06777	0.09739	0.01726	-0.11248	-0.37579	-0.24930	0.27216	-0.05905	0.22844	0.06740
-0.09990	0.00756	0.14607	-0.05425	-0.15406	-0.22346	-0.23735	-0.10419	0.00221	0.08262	-0.05340	0.28339	-0.29079	-0.52711	0.16628	-0.39553	0.33958	0.05020	0.29572	0.02426	0.08979	0.08979
0.88784	-0.60463	0.48191	-0.28404	-0.02185	2.02894	0.63186	0.23230	0.48408	1.74601	0.87066	0.32976	1.04800	0.48338	-0.13097	0.85640	-0.71948	1.37349	0.84507	1.36566	0.67623	0.11699

RICY	SAIP	SCCO	SCPI	SHDA	SHSA	SIPD	SKLT	SMAR	SMCB	SMGR	SMSM	SOBI	SPMA	SRSN	SSTM	STTP	SUBA	SUDI	SULI	TBMS	TEJA
-0.24484	-0.38854	-0.23987	-0.01017	0.19883	-0.16651	0.17174	0.26859	-0.29709	-0.03428	-0.00392	0.09241	-0.01347	0.02125	0.82681	0.06541	0.11961	0.36990	-0.02893	0.32974	0.23912	-0.00426
-0.00545	-0.38753	0.01981	-0.12580	-0.07976	0.48667	0.10062	-0.35520	0.06339	0.03930	0.19626	-0.03304	-0.14514	-0.50707	0.07690	-0.14686	-0.16424	-0.41970	0.08983	-0.41784	0.01068	0.00141
0.25732	0.09937	0.22836	-0.00474	-0.01375	0.29215	-0.06347	-0.06639	-0.14778	-0.06362	-0.11391	-0.01167	0.14244	-0.02700	0.10514	0.16528	-0.13689	-0.13588	0.04211	0.01345	-0.38181	-0.00063
0.26086	-0.22069	-0.22345	0.10871	0.03124	0.10888	-0.15898	0.15010	-0.47672	-0.00187	0.29145	-0.14298	0.08928	0.25146	0.04710	-0.01397	0.10898	-0.39408	0.20434	0.02194	-0.17083	0.00158
0.44122	0.17110	0.29739	0.07496	0.19557	1.06047	1.05849	-0.13330	0.83578	0.33873	1.09252	0.46240	-0.19967	1.05389	0.79486	0.62567	0.16914	1.37451	0.09187	1.44014	0.09632	-0.00218
-0.10380	0.33669	0.07452	0.01879	-0.11711	-0.07949	-0.01236	0.33730	0.22671	0.18415	-0.12236	0.03603	0.11360	-0.48615	-0.41073	-0.50516	0.09322	-0.74205	0.14184	0.05718	0.10621	0.00121
-0.01298	0.08424	0.08044	-0.01850	-0.09945	-0.22619	-0.20280	0.01730	-0.49689	0.08797	-0.03650	-0.04709	0.16630	-0.20967	-0.58678	0.15913	0.04575	0.23560	0.15766	0.34794	0.18067	0.00051
-0.01351	0.28964	-0.11408	-0.17214	-0.07864	0.19567	0.26185	-0.06229	-0.69722	-0.01043	0.06439	-0.18300	-0.45455	0.17296	0.71524	-0.04408	0.07483	0.56270	0.08888	-0.05876	-0.04296	-0.00221
0.09562	-0.10067	0.00192	0.15490	0.19608	-0.23969	0.02521	0.01128	0.48956	-0.07144	0.02932	0.09569	-0.02738	0.29484	-0.51242	0.20218	-0.41093	0.05960	0.22783	-0.05011	0.10605	-0.00279
0.69296	-0.06696	0.16267	0.01643	0.18809	0.14682	1.13011	0.12709	-0.51426	0.48248	1.39420	0.21744	-0.31287	0.63240	0.82725	0.46278	-0.11606	0.84411	0.99107	1.65750	0.10317	-0.00156

RICY	SAIP	SCCO	SCPI	SHDA	SHSA	SIPD	SKLT	SMAR	SMCB	SMGR	SMSM	SOBI	SPMA	SRSN	SSTM	STTP	SUBA	SUDI	SULI	TBMS	TEJA
-0.14000	0.14500	-0.10500	-0.18300	-0.05002	-0.05148	0.51700	0.00000	0.08156	-0.04322	-0.03151	0.01833	0.05949	0.15100	0.11900	-0.00933	-0.05665	-0.14700	0.00264	0.18100	0.07652	0.00249
0.06262	0.07818	-0.01569	-0.11700	0.19200	0.31300	-0.45400	0.00000	0.04073	0.25000	0.10400	-0.00589	0.18100	0.09066	0.81100	-0.08721	0.15000	0.09675	-0.00538	0.09967	0.05992	0.00100
0.04851	0.10100	0.08527	-0.08060	0.05236	0.04512	0.03475	0.00000	-0.05688	0.15600	-0.06456	-0.15000	0.01467	-0.39500	0.00858	-0.03428	0.17100	0.01136	-0.01851	-0.02315	0.00823	0.00823
0.05164	0.10107	0.03218	0.11300	-0.05222	0.35800	0.06630	0.00000	0.24100	0.03886	0.18800	-0.00618	0.37500	-0.00591	0.98500	0.10800	-0.01665	-0.45900	0.09830	0.04822	-0.18000	-0.00152
0.39000	0.01588	-0.09491	-0.14300	0.04068	0.22500	0.56400	0.00000	0.11800	0.59100	0.78000	0.08617	0.56100	0.69400	0.00659	0.21900	-0.00248	0.34800	0.02883	0.07854	0.10000	0.00763
-0.15700	-0.00482	0.00027	0.13600	0.04267	-0.18300	-0.12800	0.00000	-0.02889	0.27400	-0.04604	0.05508	-0.27800	-0.18500	-0.06001	0.00295	0.05098	0.08928	-0.01410	-0.03702	-0.27500	0.00166
0.16000	0.01007	-0.00893	-0.09256	-0.25100	0.34700	-0.12700	0.00000	0.02489	-0.13200	0.02265	-0.46300	-0.22900	-0.14600	-0.11000	-0.09850	0.04803	0.37500	-0.02354	-0.18900	-0.13200	-0.00944
0.05912	-0.08837	0.02171	-0.05165	0.05821	-0.14000	0.12900	0.00000	0.06951	-0.07277	0.01148	0.02687	-0.22900	0.03008	-0.06175	-0.03448	0.10900	-0.36000	0.00426	-0.07713	-0.02965	0.00404
0.16400	0.00508	0.01790	0.19000	0.02390	0.34200	0.43600	0.00000	-0.05473	0.03145	0.05147	0.00707	0.12400	0.02539	-0.19300	0.23900	-0.11600	0.01019	-0.02783	-0.19200	-0.04516	-0.00333
0.63162	0.25478	-0.06697	-0.22308	0.06628	1.21768	0.92969	0.00000	0.46982	0.88308	1.19681	0.17748	0.16378	0.60607	1.12898	0.32437	0.14832	0.13477	0.07854	-0.10386	-0.46679	0.01076

TFCO	TIRT	TKIM	TOTO	TPEN	TPIA	TRST	TSPC	UGAR	ULTJ	UNIC	UNVR	VOKS
0.14551	-0.28070	0.11584	-0.00524	-0.00435	-0.04014	0.01564	-0.15947	0.30282	-0.06610	0.36597	-0.06829	0.05688
0.02331	-0.06441	0.00971	-0.02066	0.00244	-0.04303	0.39619	0.15744	-0.19663	0.13708	-0.11182	-0.10355	0.04625
0.24104	-0.36486	-0.00688	-0.02305	0.00065	0.12916	-0.22912	-0.08761	-0.10874	-0.23222	-0.04158	0.19872	-0.18924
0.49815	-0.03630	-0.16849	0.03212	0.00106	0.16289	-0.14260	0.17751	-0.03593	0.05288	0.10298	-0.11002	-0.00376
0.15734	0.81405	1.44988	0.02090	0.00823	-0.03733	1.16614	0.62813	0.31938	0.80100	0.34942	0.14266	0.32843
-0.12193	0.48427	-0.01874	0.03198	0.00127	0.00492	-0.13774	0.12821	-0.32201	0.07025	-0.30917	-0.07776	0.06811
-0.02800	-0.30581	-0.04719	-0.03285	0.01601	0.03899	-0.09379	-0.16319	0.17594	0.18598	0.12114	0.31704	-0.07386
-0.11285	0.31379	-0.05014	-0.04516	0.01715	0.04157	0.12191	0.02797	-0.06127	-0.04765	-0.26476	0.04787	-0.07600
0.08355	0.03206	-0.02452	-0.03987	0.00410	0.04916	-0.05240	0.11094	-0.36811	-0.24163	0.03812	-0.22866	-0.01709
0.83223	0.64614	1.26503	-0.06957	0.01166	0.28278	1.06300	0.82310	-0.24804	0.68605	0.23405	-0.46099	0.16863

$\rho_1 = 0.04794$
 $\rho_2 = -0.02883$
 $\rho_3 = 0.06809$
 $\rho_4 = 0.05203$

$w_1 = 0.95930$
 $w_2 = 0.90604$
 $w_3 = 0.92859$
 $w_4 = 0.89108$

TFCO	TIRT	TKIM	TOTO	TPEN	TPIA	TRST	TSPC	UGAR	ULTJ	UNIC	UNVR	VOKS
0.10190	0.10545	0.14976	-0.02748	0.00116	0.00000	-0.12692	-0.10502	-0.05075	-0.04861	-0.12047	0.05464	0.21315
0.07136	-0.36739	-0.69627	-0.02101	-0.02259	0.00000	-0.14614	0.06613	0.06937	0.59895	-0.04686	-0.05643	-0.30817
-0.02473	0.01865	-0.36645	0.04164	-0.01515	0.00000	-0.07611	0.01265	0.02409	0.12828	-0.08937	0.05198	0.01370
0.07182	0.17715	0.05223	-0.00124	-0.04016	0.00000	0.69402	-0.02731	0.46429	-0.27176	-0.10328	0.06798	0.16482
0.04369	0.58130	1.22237	0.02378	0.02375	0.00000	0.44135	0.90925	0.11903	0.30169	0.97017	0.55079	0.22464
0.24163	0.04690	0.47025	0.01277	0.03011	0.00000	-0.00028	-0.26337	0.53034	0.09921	-0.03483	0.10430	0.26548
0.17217	0.04873	0.21908	-0.00956	0.00407	0.00000	-0.24102	0.13678	0.36226	0.31348	-0.00093	0.02836	-0.28983
-0.04313	-0.13026	-0.28133	0.01411	-0.01827	0.00000	0.03708	-0.02868	-0.45979	0.46948	0.19859	-0.13014	-0.32764
0.61403	0.02241	0.61569	-0.02867	-0.00940	0.00000	0.17999	0.07501	0.06304	-0.01077	-0.44036	-0.11779	0.22676
1.16783	0.49843	1.34686	0.01113	-0.03691	0.00000	0.78668	1.04607	1.16638	1.68396	0.39409	0.66693	0.14860

$\rho_1 = 0.13397$
 $\rho_2 = 0.01596$
 $\rho_3 = 0.02115$
 $\rho_4 = -0.01396$

$w_1 = 1.01063$
 $w_2 = 0.99453$
 $w_3 = 0.98239$
 $w_4 = 0.88045$

TFCO	TIRT	TKIM	TOTO	TPEN	TPIA	TRST	TSPC	UGAR	ULTJ	UNIC	UNVR	VOKS
0.05967	0.00578	-0.00034	-0.05053	0.00141	0.00000	-0.10900	-0.00279	-0.27500	0.20800	-0.00643	0.00069	0.27400
-0.17200	0.00855	0.00937	-0.00948	0.00653	0.00000	0.13700	0.03129	-0.19300	-0.19300	-0.08254	0.24500	-0.20700
0.39700	-0.01469	-0.01218	-0.02646	-0.01231	0.00000	0.27700	0.11400	-0.00014	0.15100	0.14500	0.13700	-0.25900
-0.11300	0.08701	0.00184	0.01721	-0.00706	0.00000	0.21000	0.07476	-0.02192	-0.39300	-0.13400	-0.04190	0.20200
0.37200	-0.04447	-0.00165	-0.00071	-0.00236	0.00000	0.14500	0.39200	-0.00893	-0.00778	0.21800	0.15600	0.09794
0.01132	-0.02175	0.00586	0.00232	-0.00302	0.00000	-0.03421	0.10900	0.07697	0.27400	-0.05270	-0.07142	-0.29300
0.04883	0.00327	-0.01200	-0.01263	-0.00222	0.00000	0.04265	0.06777	-0.04766	0.23600	0.15200	0.18100	-0.31400
0.07037	0.01640	2.00457	-0.00222	-0.00095	0.00000	0.61700	0.03169	0.05958	-0.37700	-0.03232	-0.00791	0.27500
-0.24000	-0.01576	0.00879	-0.01025	-0.00098	0.00000	0.18500	0.00481	-0.46100	0.15000	0.05629	0.05777	0.07397
0.46402	0.01936	0.00322	-0.06973	-0.02703	0.00000	1.44819	0.82213	-0.74162	0.01208	0.26876	0.64212	-0.19072

$\rho_1 = 0.1410$
 $\rho_2 = -0.0261$
 $\rho_3 = 0.0935$
 $\rho_4 = -0.1410$

$w_1 = 1.12427$
 $w_2 = 1.04191$
 $w_3 = 1.06494$
 $w_4 = 0.94067$



LAMPIRAN 3
FREKUENSI BETA SAHAM

Frequencies

	N	Mean	Std. Error of Mean	Std. Deviation	Minimum	Maximum
Beta saham 2000	122	.7052	.0572	.6321	-.7195	2.1447
Beta saham 2001	122	.6567	.0550	.6077	-.7081	2.2920
Beta saham 2002	122	.4188	.0453	.5004	-.8441	1.8591



Frequencies

Statistics

		Perubahan beta saham 2000-2001	Perubahan beta saham 2001-2002
N	Valid	122	122
	Missing	0	0

Frequency Table

Perubahan beta saham 2000-2001

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	Beta 2000 > beta 2001	61	50.0	50.0	50.0
	Beta 2000 < beta 2001	61	50.0	50.0	100.0
Total		122	100.0	100.0	

Perubahan beta saham 2001-2002

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	Beta 2001 > beta 2002	81	66.4	66.4	66.4
	Beta 2001 = beta 2002	2	1.6	1.6	68.0
	Beta 2001 < beta 2002	39	32.0	32.0	100.0
Total		122	100.0	100.0	



LAMPIRAN 4
TABEL BETA SAHAM INDIVIDU
DI KELAS RISIKONYA

Frequency Table

Beta saham 2000

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	0.2	29	23.8	23.8	23.8
	0.4	14	11.5	11.5	35.2
	0.8	26	21.3	21.3	56.6
	1.2	25	20.5	20.5	77.0
	1.6	13	10.7	10.7	87.7
	2.0	15	12.3	12.3	100.0
	Total	122	100.0	100.0	

Beta saham 2001

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	0.2	34	27.9	27.9	27.9
	0.4	7	5.7	5.7	33.6
	0.8	32	26.2	26.2	59.8
	1.2	24	19.7	19.7	79.5
	1.6	17	13.9	13.9	93.4
	2.0	8	6.6	6.6	100.0
	Total	122	100.0	100.0	

Beta saham 2002

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	0.2	41	33.6	33.6	33.6
	0.4	19	15.6	15.6	49.2
	0.8	33	27.0	27.0	76.2
	1.2	22	18.0	18.0	94.3
	1.6	6	4.9	4.9	99.2
	2.0	1	.8	.8	100.0
	Total	122	100.0	100.0	



LAMPIRAN 5
TABEL BETA SAHAM INDIVIDU
YANG STABIL

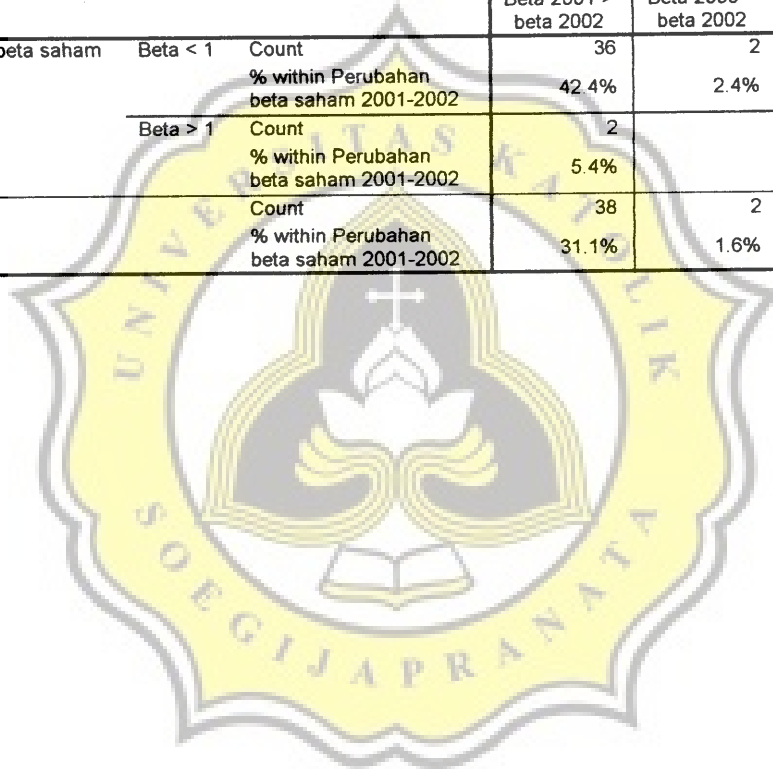
Crosstabs

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Perubahan beta saham 2001-2002 * Beta saham 2001	122	100.0%	0	.0%	122	100.0%

Perubahan beta saham 2001-2002 * Beta saham 2001 Crosstabulation

			Beta saham 2001			Total
			Beta 2001 > beta 2002	Beta 2001 = beta 2002	Beta 2001 < beta 2002	
Perubahan beta saham 2001-2002	Beta < 1	Count	36	2	47	85
		% within Perubahan beta saham 2001-2002	42.4%	2.4%	55.3%	100.0%
	Beta > 1	Count	2		35	37
		% within Perubahan beta saham 2001-2002	5.4%		94.6%	100.0%
Total		Count	38	2	82	122
		% within Perubahan beta saham 2001-2002	31.1%	1.6%	67.2%	100.0%



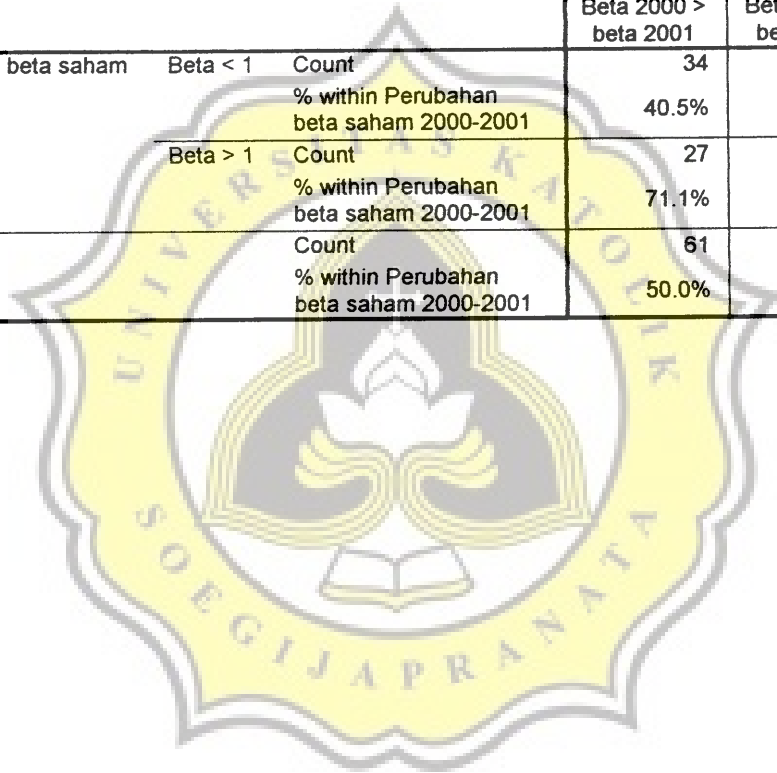
Crosstabs

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Perubahan beta saham 2000-2001 * Beta saham 2000	122	100.0%	0	.0%	122	100.0%

Perubahan beta saham 2000-2001 * Beta saham 2000 Crosstabulation

			Beta saham 2000		Total
			Beta 2000 > beta 2001	Beta 2000 < beta 2001	
Perubahan beta saham 2000-2001	Beta < 1	Count	34	50	84
		% within Perubahan beta saham 2000-2001	40.5%	59.5%	100.0%
	Beta > 1	Count	27	11	38
		% within Perubahan beta saham 2000-2001	71.1%	28.9%	100.0%
Total		Count	61	61	122
		% within Perubahan beta saham 2000-2001	50.0%	50.0%	100.0%

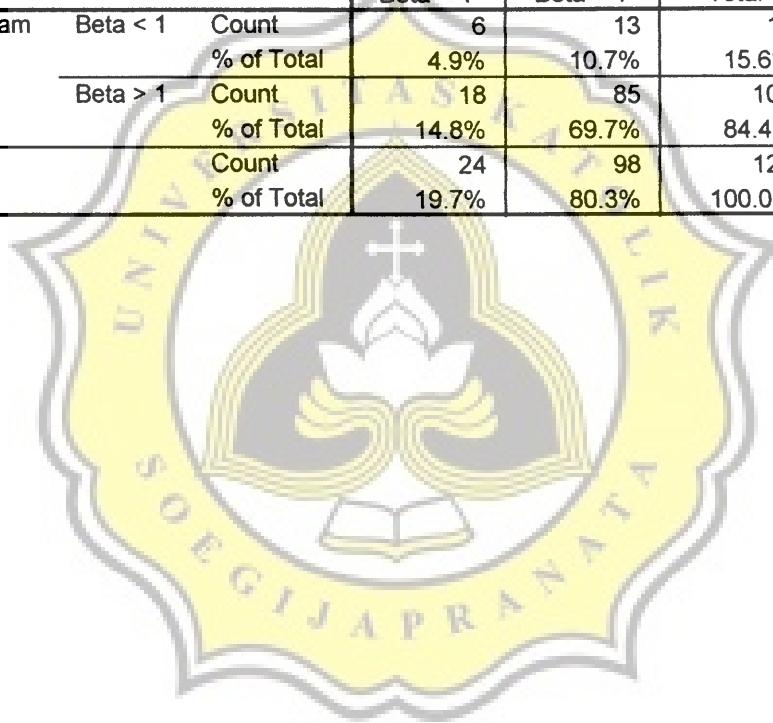


Beta saham 2000 * Beta saham 2001 Crosstabulation

			Beta saham 2001		Total
			Beta < 1	Beta > 1	
Beta saham 2000	Beta < 1	Count	5	12	17
		% of Total	4.1%	9.8%	13.9%
	Beta > 1	Count	14	91	105
		% of Total	11.5%	74.6%	86.1%
Total		Count	19	103	122
		% of Total	15.6%	84.4%	100.0%

Beta saham 2001 * Beta saham 2002 Crosstabulation

			Beta saham 2002		Total
			Beta < 1	Beta > 1	
Beta saham 2001	Beta < 1	Count	6	13	19
		% of Total	4.9%	10.7%	15.6%
	Beta > 1	Count	18	85	103
		% of Total	14.8%	69.7%	84.4%
Total		Count	24	98	122
		% of Total	19.7%	80.3%	100.0%





LAMPIRAN 6
TABEL KORELASI SAHAM INDIVIDU

Correlations

Correlations

		Beta saham 2000	Beta saham 2001	Beta saham 2002
Beta saham 2000	Pearson Correlation	1.000	.526**	.293**
	Sig. (2-tailed)		.000	.001
	N	122	122	122
Beta saham 2001	Pearson Correlation	.526**	1.000	.322**
	Sig. (2-tailed)	.000		.000
	N	122	122	122
Beta saham 2002	Pearson Correlation	.293**	.322**	1.000
	Sig. (2-tailed)	.001	.000	
	N	122	122	122

** . Correlation is significant at the 0.01 level (2-tailed).

Nonparametric Correlations

Correlations

			Beta saham 2000	Beta saham 2001	Beta saham 2002
Spearman's rho	Beta saham 2000	Correlation Coefficient	1.000	.550**	.299**
		Sig. (2-tailed)		.000	.001
		N	122	122	122
	Beta saham 2001	Correlation Coefficient	.550**	1.000	.364**
		Sig. (2-tailed)	.000		.000
		N	122	122	122
	Beta saham 2002	Correlation Coefficient	.299**	.364**	1.000
		Sig. (2-tailed)	.001	.000	
		N	122	122	122

** . Correlation is significant at the .01 level (2-tailed).



LAMPIRAN 7

TABEL MATRIKS TRANSISI SAHAM INDIVIDU

Crosstabs

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Beta saham 2000 *	122	100.0%	0	.0%	122	100.0%
Beta saham 2001						

Beta saham 2000 * Beta saham 2001 Crosstabulation

			Beta saham 2001						Total
			0.2	0.4	0.8	1.2	1.6	2.0	
Beta saham 2000	0.2	Count	16	2	6	5			29
		% within Beta saham 2000	55.2%	6.9%	20.7%	17.2%			100.0%
	0.4	Count	5	3	4	2			14
		% within Beta saham 2000	35.7%	21.4%	28.6%	14.3%			100.0%
	0.8	Count	10		7	6	3		26
		% within Beta saham 2000	38.5%		26.9%	23.1%	11.5%		100.0%
	1.2	Count	3	1	7	7	5	2	25
		% within Beta saham 2000	12.0%	4.0%	28.0%	28.0%	20.0%	8.0%	100.0%
	1.6	Count			4	3	3	3	13
		% within Beta saham 2000			30.8%	23.1%	23.1%	23.1%	100.0%
	2.0	Count		1	4	1	6	3	15
		% within Beta saham 2000		6.7%	26.7%	6.7%	40.0%	20.0%	100.0%
Total		Count	34	7	32	24	17	8	122
		% within Beta saham 2000	27.9%	5.7%	26.2%	19.7%	13.9%	6.6%	100.0%

Crosstabs

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Beta saham 2001 * Beta saham 2002	122	100.0%	0	.0%	122	100.0%

Beta saham 2001 * Beta saham 2002 Crosstabulation

			Beta saham 2002						Total
			0.2	0.4	0.8	1.2	1.6	2.0	
Beta saham 2001	0.2	Count	21	5	5	2	1		34
		% within Beta saham 2001	61.8%	14.7%	14.7%	5.9%	2.9%		100.0%
	0.4	Count	3	3		1			7
		% within Beta saham 2001	42.9%	42.9%		14.3%			100.0%
	0.8	Count	6	6	14	5	1		32
		% within Beta saham 2001	18.8%	18.8%	43.8%	15.6%	3.1%		100.0%
	1.2	Count	6	3	8	6	1		24
	% within Beta saham 2001	25.0%	12.5%	33.3%	25.0%	4.2%		100.0%	
	1.6	Count	3	1	5	6	2		17
	% within Beta saham 2001	17.6%	5.9%	29.4%	35.3%	11.8%		100.0%	
	2.0	Count	2	1	1	2	1	1	8
	% within Beta saham 2001	25.0%	12.5%	12.5%	25.0%	12.5%	12.5%	100.0%	
Total	Count	41	19	33	22	6	1	122	
	% within Beta saham 2001	33.6%	15.6%	27.0%	18.0%	4.9%	.8%	100.0%	

Crosstabs

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Beta saham 2000 * Beta saham 2002	122	100.0%	0	.0%	122	100.0%

Beta saham 2000 * Beta saham 2002 Crosstabulation

		Beta saham 2002						Total
		0.2	0.4	0.8	1.2	1.6	2.0	
Beta saham 2000	0.2	Count 17	3	6	2	1		29
		% within Beta saham 2000 58.6%	10.3%	20.7%	6.9%	3.4%		100.0%
0.4	Count	3	2	5	4			14
	% within Beta saham 2000	21.4%	14.3%	35.7%	28.6%			100.0%
0.8	Count	9	6	8	2	1		26
	% within Beta saham 2000	34.6%	23.1%	30.8%	7.7%	3.8%		100.0%
1.2	Count	5	5	5	9	1		25
	% within Beta saham 2000	20.0%	20.0%	20.0%	36.0%	4.0%		100.0%
1.6	Count	5	1	4	3			13
	% within Beta saham 2000	38.5%	7.7%	30.8%	23.1%			100.0%
2.0	Count	2	2	5	2	3	1	15
	% within Beta saham 2000	13.3%	13.3%	33.3%	13.3%	20.0%	6.7%	100.0%
Total	Count	41	19	33	22	6	1	122
	% within Beta saham 2000	33.6%	15.6%	27.0%	18.0%	4.9%	.8%	100.0%